

LAURICELLA'S FUNCTIONS AND THEIR TRANSFORMATIONS. I

By

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ABSTRACT

In this paper we shall obtain a transformation for Lauricella's function with the help of difference operators.

1. INTRODUCTION.

It is well known that difference operators Δ and E play a very important role in the field of special functions. Agarwal [1, 2, 3] and Gupta and Agarwal [5, 6, 7] have successfully applied these operators to obtain various transformations and also evaluated several integrals in a very simple manner. In this paper we shall obtain the transformation [2, p. 116]

$$\begin{aligned}
 &F_A[a; b_1, b_2, \dots, b_n; c_1, c_2, \dots, c_n; x_1, x_2, \dots, x_n] \\
 &= (1 - x_1 - \dots - x_k)^{-a} F_A[a; c_1 - b_1, c_2 - b_2, \dots, c_k - b_k, b_{k+1}, \\
 & \quad b_{k+2}, \dots, b_n; c_1, \dots, c_n; \frac{-x_1}{1 - x_1 - \dots - x_k}, \dots, \\
 & \quad \left. \frac{-x_k}{1 - x_1 - \dots - x_k}, \frac{x_{k+1}}{1 - x_1 - \dots - x_k}, \dots, \frac{x_n}{1 - x_1 - \dots - x_k} \right] (*)
 \end{aligned}$$

for Lauricella's functions with the help of difference operators.

2. FIRST STEP OF PROOF

We know that

$$\begin{aligned}
 &F_2(a; b_1, b_2; c_1, c_2; x_1, x_2] \\
 &= \sum_{m_1=0}^{\infty} \sum_{m_2=0}^{\infty} \frac{(a)_{m_1+m_2} (b_1)_{m_1} (b_2)_{m_2} x_1^{m_1} x_2^{m_2}}{(c_1)_{m_1} (c_2)_{m_2} m_1! m_2!} \\
 &= \frac{\Gamma(c_1) \Gamma(c_2)}{\Gamma(b_1) \Gamma(b_2)} (1 - x_1 E_1 - x_2 E_2)^{-a} \frac{\Gamma(b_1) \Gamma(b_2)}{\Gamma(c_1) \Gamma(c_2)},
 \end{aligned}$$

where $E_1^n f(\alpha_1) = f(\alpha_1 + n)$ and E_i operates on b_i and c_i only such that

$$\frac{\Gamma(c_i)}{\Gamma(b_i)} E_i^n \left(\frac{\Gamma(b_i)}{\Gamma(c_i)} \right) = \frac{(b_i)_n}{(c_i)_n} \dots (**)$$

This suggests a generalization of this method i.e., consider

$$A = \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] \cdot (1 - x_1 E_1 - \dots - x_n E_n)^{-a} \left[\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right] \dots (1)$$

Now we shall show with the help of following Lemmas that this general form reduces to Lauricella's function F_A .

Lemma 1. It is well known that (multinomial Theorem)

$$(x_1 + \dots + x_n)^k = \sum_{\Sigma m_i = k} \frac{k! x_1^{m_1} \dots x_n^{m_n}}{m_1! \dots m_n!}.$$

Lemma 2 (Srivastava. [8, p. 4]).

$$\begin{aligned} & \sum_{k=0}^{\infty} \frac{(a)_k}{k!} (x_1 + \dots + x_n)^k \\ &= \sum_{m_1=0}^{\infty} \dots \sum_{m_n=0}^{\infty} \frac{(a)_{m_1 + \dots + m_n}}{m_1! \dots m_n!} x_1^{m_1} \dots x_n^{m_n}. \end{aligned}$$

It can be easily proved either by induction method [8, p. 4] or with the help of Lemma 1.

Now consider

$$\begin{aligned} A &= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] \\ &\cdot (1 - x_1 E_1 - \dots - x_n E_n)^{-a} \left[\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right], \\ &= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] \sum_{k=0}^{\infty} \frac{(a)_k}{k!} \cdot (x_1 E_1 + \dots + x_n E_n)^k \left[\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right]. \end{aligned}$$

In view of Lemma 1 and Lemma 2 we have,

$$\begin{aligned} A &= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] \sum_{m_1=0}^{\infty} \dots \sum_{m_n=0}^{\infty} \frac{(a)_{m_1 + \dots + m_n}}{m_1! \dots m_n!} \\ &\cdot (x_1 E_1)^{m_1} \dots (x_n E_n)^{m_n} \left[\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right] \end{aligned}$$

$$\begin{aligned}
&= \sum_{m_1=0}^{\infty} \dots \sum_{m_n=0}^{\infty} \frac{(a)_{m_1+\dots+m_n}}{m_1! \dots m_n!} \frac{(b_1)_{m_1} \dots (b_n)_{m_n}}{(c_1)_{m_1} \dots (c_n)_{m_n}} \cdot x_1^{m_1} \dots x_n^{m_n} \\
&= F_A [a; b_1, \dots, b_n; c_1, \dots, c_n; x_1, \dots, x_n], \quad \dots (2)
\end{aligned}$$

where, for convergence,

$$|x_1| + |x_2| + \dots + |x_n| < 1.$$

It has now been shown that A equals the lhs of (*).

3. SECOND STEP

To prove that A equals also the rhs of (*) we set $E_i = 1 + \Delta_i$. It can be shown that

$$\frac{\Gamma(c_i)}{\Gamma(b_i)} \Delta_i^m \left(\frac{\Gamma(b_i)}{\Gamma(c_i)} \right) = \frac{(-1)^m (c_i - b_i)_m}{(c_i)_m}. \quad \dots (***)$$

Thus,

$$\begin{aligned}
A &= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] (1 - x_1 E_1 - \dots - x_n E_n)^{-a} \left(\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right) \\
&= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] (1 - x_1 - \dots - x_k)^{-a} \\
&\quad \cdot \left[1 - \frac{x_1 \Delta_1 + \dots + x_k \Delta_k + x_{k+1} E_{k+1} + \dots + x_n E_n}{1 - x_1 - \dots - x_k} \right]^a \left(\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right)
\end{aligned}$$

Again using Lemma 1 and Lemma 2 we have,

$$\begin{aligned}
A &= \left[\frac{\Gamma(c_1) \dots \Gamma(c_n)}{\Gamma(b_1) \dots \Gamma(b_n)} \right] (1 - x_1 - \dots - x_k)^{-a} \\
&\quad \cdot \sum_{m_1=0}^{\infty} \dots \sum_{m_n=0}^{\infty} \frac{(a)_{m_1+\dots+m_n}}{m_1! \dots m_n!} \left(\frac{x_1 \Delta_1}{1 - x_1 - \dots - x_k} \right)^{m_1} \\
&\quad \dots \left(\frac{x_k \Delta_k}{1 - x_1 - \dots - x_k} \right)^{m_k} \left(\frac{x_{k+1} E_{k+1}}{1 - x_1 - \dots - x_k} \right)^{m_{k+1}} \dots \\
&\quad \left(\frac{x_n E_n}{1 - x_n - \dots - x_k} \right)^{m_n} \left(\frac{\Gamma(b_1) \dots \Gamma(b_n)}{\Gamma(c_1) \dots \Gamma(c_n)} \right)
\end{aligned}$$

Hence, from (1), (2) and (***) , we see that A also equals the rhs of (*).

This completes the proof.

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